Notice of References Cited

Application/Control No. 10/812,055	Applicant(s)/Pater Reexamination POETZSCH, REI	
Examiner	Art Unit	
ANN LOFTUS	3691	Page 1 of 2

U.S. PATENT DOCUMENTS

				U.S. PATENT DOCUMENTS	
*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Name	Classification
*	Α	US-4,648,038 A	03-1987	Roberts et al.	705/36R
*	В	US-6,016,483 A	01-2000	Rickard et al.	705/36R
*	С	US-6,061,662 A	05-2000	Makivic, Miloje S.	705/36R
*	D	US-6,173,276 B1	01-2001	Kant et al.	706/50
*	Е	US-2001/0032029 A1	10-2001	Kauffman, Stuart	700/99
*	F	US-2002/0082967 A1	06-2002	Kaminsky et al.	705/37
*	G	US-2002/0116310 A1	08-2002	Cohen et al.	705/36
*	Н	US-2002/0120542 A1	08-2002	Higgins, Mark	705/36
*	_	US-2002/0178101 A1	11-2002	Swift, Lawrence W.	705/36
*	J	US-2003/0014337 A1	01-2003	Mathews et al.	705/35
*	К	US-6,546,375 B1	04-2003	Pang et al.	705/37
*	L	US-2003/0101125 A1	05-2003	McGill et al.	705/37
*	М	US-2003/0101123 A1	05-2003	Alvarado et al.	705/36

FOREIGN PATENT DOCUMENTS

*		Document Number Country Code-Number-Kind Code	MM-YYYY	Country	Name	Classification
*	N	JP 2003067581 A	03-2003	Japan	TANAHASHI et al.	G06F 17/60
	0					
	Р					
	Q					
	R					
	s					
	Т					

NON-PATENT DOCUMENTS

		NON-AILEI DOCUMENTO
*		Include as applicable: Author, Title Date, Publisher, Edition or Volume, Pertinent Pages)
*	U	Castellacci and Siclari, Asian Basket Spreads and Other Exotic Averaging Options, Energy Power Risk management, 2003, pp 1-7.
*	v	Datey, Gauthier and Simonato, The Performance of Analytical Approximations for the Computation of Asian Quanto-Basket Option Prices, 2003, Multinational Finance Journal, Vol 7, no 182, pp. 55-82.
*	w	Israel Neiken, The Handbook of Exotic Options: Instruments, Analysis, and Applications", Irwin Professional Publishing, Copyright © Jess Lederman, Robert A. Klein, and Israel Neiken, 1996, Chapter 6, "Averaging Options, Valuation of Asian Options", pps. 179-185.
*	x	David F. DeRosa, "Currency Derivatives: Pricing Theory, Exotic Options, and Hedging Applications", John Wiley & Sons, Inc., Copyright © 1998, Published simultaneously in Canada, Chapter 18, "Pricing European Average Rate Currency Options", Edmond Levy, pps. 310-325.

Notice of References Cited

Application/Control No. Applicant(s)/Patent Under Reexamination 10/812,055 POETZSCH, REINHARD H.H. Examiner Art Unit Page 2 of 2 ANN LOFTUS 3691

U.S. PATENT DOCUMENTS

				O.O. I ATENT DOCUMENTO	
*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Name	Classification
*	Α	US-2003/0208430 A1	11-2003	Gershon, David	705/36
*	В	US-6,832,233 B2	12-2004	Umeno, Ken	708/444
*	С	US-7,401,042 B1	07-2008	Pisani, Robert	705/36R
	D	US-			
	Е	US-			
	F	US-			
	G	US-		-	
	Н	US-			
	T	US-		_	
	J	US-			
	к	US-			
	L	US-			
	м	US-			

FOREIGN PATENT DOCUMENTS

			,	TOREIGN FAIENT DOC	OWENIS	
*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Country	Name	Classification
	N					
	0					
	Р					
	Q					
	R					
	s					
	т					

NON PATENT DOCUMENTS

*	-	Include as applicable: Author, Title Date, Publisher, Edition or Volume, Pertinent Pages)
*	U	John C. Hull, "Options, Futures, & Other Derivatives", Fifth Edition, Prentice Hall, 2002, ISBN 0-13-009056-5, Chapter 18, "Numerical Procedures", pps. 410-414, Chapter 19, "Exotic Options", pps. 435-449, Chapter 20, "More On Models And Numerical Procedures", pps. 456-479.
	٧	
	w	
	×	

'A copy of this reference is not being furnished with this Office action. (See MPEP § 707.05(a).)
Dates in MM-YYYY format are publication dates. Classifications may be US or foreign.